



CPFF: Weekly Report

Robert D Patalano

to: Dina Marchioni, Andrew Danzig, Anne
Baum, Brian F Madigan, Christine
Cumming, Donald L Kohn, Evan Brown,

02/05/2009 08:39 PM

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[Redacted]

[Redacted]

[Redacted]

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[Redacted]



090205 CPFF Weekly.pdf

Robert D. Patalano
CPFF - Markets Group
Federal Reserve Bank of New York
office: 212.720.1374
NR

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RISK ASSESSMENT

NR

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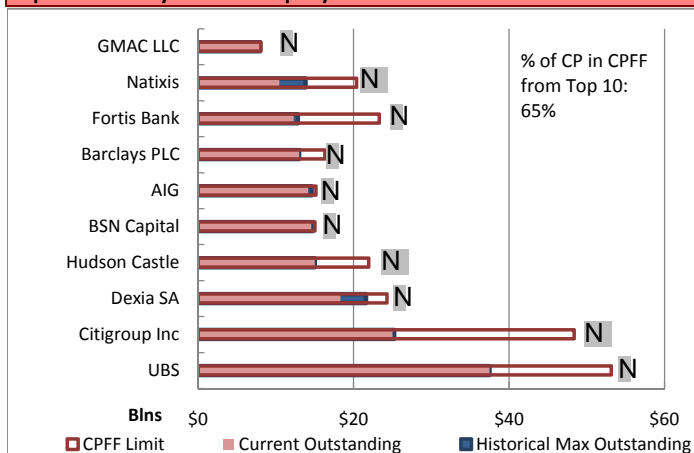
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Issuer Name	Change in CPFF Holdings from 1/28 (\$Bn)	CPFF Holdings on 2/04 (\$Bn)
NEW CENTER ASSET TRUST	1%	\$7.98
HARLEY-DAVIDSON FNDG	-2%	\$1.18
CURZON FUNDING	0%	\$6.87
NIGHTINGALE FINANCE	0%	\$1.09
AIG FUNDING	-4%	\$6.21
PRUDENTIAL FINANCIAL	47%	\$1.17
LINCOLN NATIONAL CORP	305%	\$0.41
HARTFORD FINL SERVICES	0%	\$0.38
TORCHMARK CORP	0%	\$0.31
OLD REPUBLIC CAPITAL	0%	\$0.13
PB FINANCE	-75%	\$0.11
SHINHAN BANK NEW YORK	0%	\$0.08
BELMONT FUNDING	211%	\$7.40
NEPTUNE FUNDING CORP	0%	\$1.49
HSH NORDBANK AG NY	0%	\$1.20

NR

Top 10 Issuers by Parent Company



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CPFF Weekly Report

Robert D Patalano

to: Andrew Danzig, Anne Baum, Brian F
Madigan, Christine Cumming, Dina
Marchioni, Donald L Kohn, Glenn Roder,

02/27/2009 08:47 AM

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090226 CPFF Weekly.pdf

Robert D. Patalano
CPFF - Markets Group
Federal Reserve Bank of New York
office: 212.720.1374
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RISK ASSESSMENT

Average Risk Level of CPFF Portfolio: 2.3

NR

NR

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Issuer Name	Change in CPFF Holdings from 2/18 (\$Bn)	CPFF Holdings on 2/25 (\$Bn)
HARTFORD FINL SERVICES*	0%	\$0.37
HARLEY-DAVIDSON FNDG*	-4%	\$1.10
NEW CENTER ASSET TRUST*	-6%	\$7.18
OLD REPUBLIC CAPITAL*	0%	\$0.13
PRUDENTIAL FINANCIAL*	0%	\$0.37
LINCOLN NATIONAL	10%	\$0.47
PB FINANCE	0%	\$0.11
PRINCIPAL FINANCIAL SERV.	0%	\$0.23
SHINHAN BANK NEW YORK	0%	\$0.08
TORCHMARK CORP	0%	\$0.29
AEGON FUNDING CO	0%	\$0.25
GEORGIA TRANS CORP	-6%	\$0.01
AIG FUNDING^	-1%	\$5.99
CITIGROUP FUNDING	-78%	\$2.00
CURZON FUNDING^	0%	\$6.87
NIGHTINGALE FINANCE	0%	\$1.09
BELMONT FUNDING	0%	\$7.80
BMW US CAPITAL	0%	\$3.75
HSB NORDBANK	0%	\$1.20

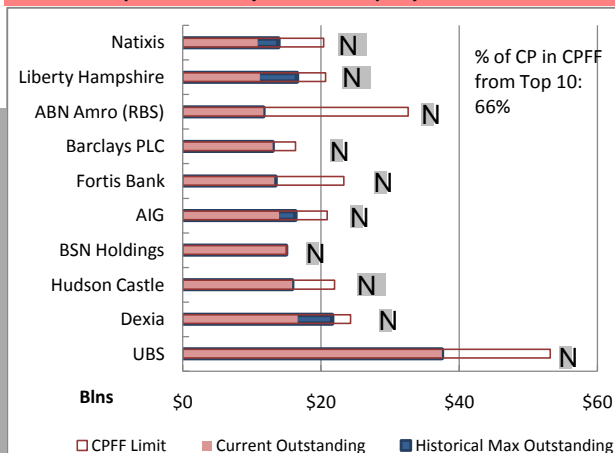
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^ = AIG is parent

Exhibit 5: Top 10 Issuers by Parent Company



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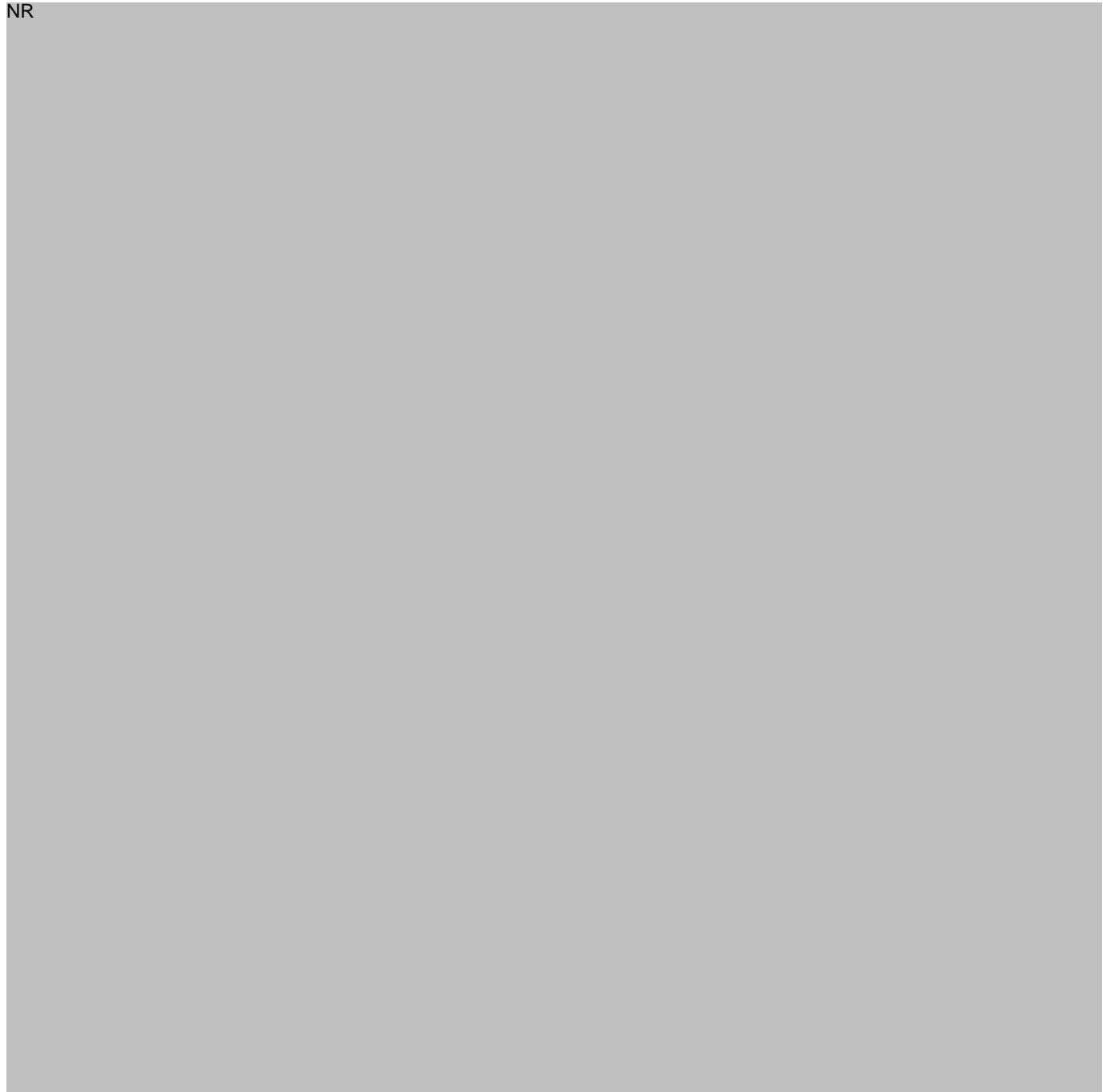
CPFF Weekly Report: April 9, 2009

Robert D Patalano to: Andrew Danzig, Brian F Madigan,
Christine Cumming, Donald L Kohn, Glenn
Roder, James A Clouse, Jonathan

04/09/2009 07:36 PM

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NR



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BMW,

NR

has ample resources to repay \$3.8 billion to the CPFF NR

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Weekly Charts 090409.pdf

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Robert D. Patalano
CPFF - Markets Group
Federal Reserve Bank of New York
office: 212.720.1374

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RISK ASSESSMENT

Average Risk Level of CPFF Portfolio: 2.3

NR

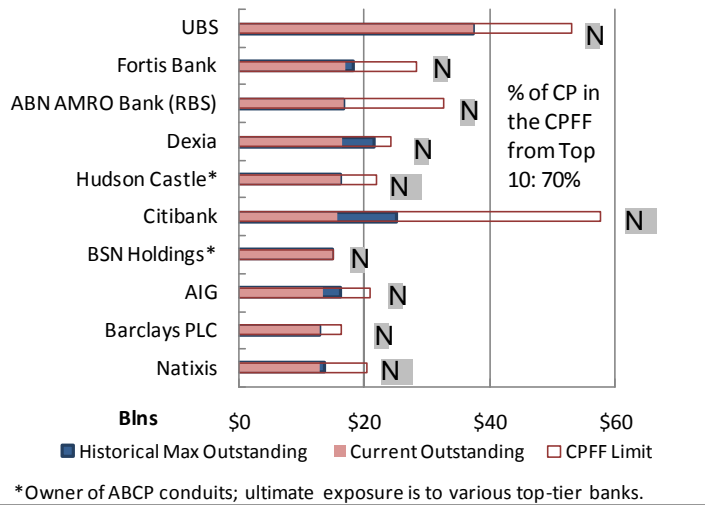
NR

	CPFF Holdings on 4/08 (\$Bn)	Change in CPFF Holdings from 4/01 (\$Bn)
NR		

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PB FINANCE	\$0.10	0.0%
SHINHAN BANK	\$0.08	0.0%
TORCHMARK	\$0.27	0.0%
NIGHTINGALE FINANCE	\$1.09	0.0%
HSH NORDBANK	\$1.01	0.0%
PRUDENTIAL FINANCIAL	\$0.75	0.0%

Exhibit 5: Top 10 Issuers by Parent Company





CPFF Weekly Report: April 16, 2009

Jessica Leung to: Andrew Danzig, Annmarie RoweStraker, Brian
F Madigan, Charles Sims, Chris Burke,
Christine Cumming, Darren Rose, Emir Keye,

04/16/2009 08:36 PM

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CPFF Weekly Charts 090416 abridged.pdf

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Jessica Leung
Markets Group
Federal Reserve Bank of New York
Direct: 212.720.1985
Email: Jessica.Leung@ny.frb.org

CPFF Weekly Report : 04/30/2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Robert D Patalano @FRS**

04/30/2009 07:55 PM

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CPFF Weekly Charts 090430.pdf

Commercial Paper Funding Facility
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Federal Reserve Bank of New York
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Average Risk Level of CPFF Portfolio: 2.4

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	CPFF Holdings on 4/29 (\$Bn)	Change in CPFF Holdings from 4/22 (\$Bn)
TORCHMARK CORP	\$0.10	-65.3%
NIGHTINGALE FINANCE LLC	\$1.09	0.0%
HSH NORDBANK AG NY	\$0.50	-50.5%
PRUDENTIAL FUNDING LLC	\$0.75	0.0%

NR

% of CP in CPFF from Top 10: 72%

Bank	Historical Max Outstanding (Blns)	Current Outstanding (Blns)	CPFF Limit (Blns)
ABN Amro	~10	~20	~30
Hudson Castle*	~10	~15	~25
Fortis	~10	~15	~25
Dexia	~10	~20	~25
BSN Holdings*	~10	~15	~25
Barclays	~10	~15	~25
AIG	~10	~15	~25
UBS	~10	~20	~55
Natixis	~10	~15	~25
Liberty Hampshire*	~10	~15	~45

Blns \$0 \$20 \$40 \$60

■ Historical Max Outstanding ■ Current Outstanding □ CPFF Limit

*Owner of ABCP conduits; ultimate exposure is to various top-tier banks.

CPFF Weekly Report: May 7, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Dina Marchioni @FRS**

05/07/2009 07:45 PM

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090507 CPFF Weekly.pdf

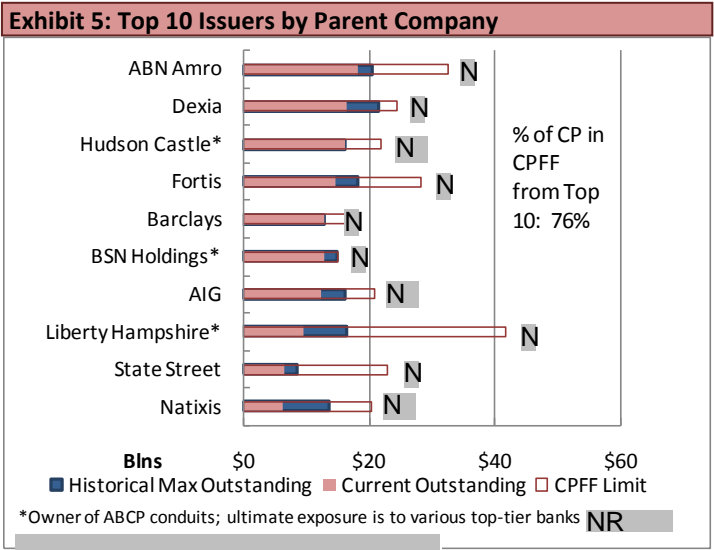
Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

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RISK ASSESSMENT

Average Risk Level of CPFF Portfolio: 2.4

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CPFF Weekly Report: May 14, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: Katherine Lewis @FRS

05/14/2009 06:01 PM

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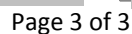
090514 CPFF Weekly.pdf

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CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.4

NR

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CPFF Weekly Report: May 21, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Kristin Mayer@FRS**

05/21/2009 05:44 PM

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090521 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.4

NR

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	CPFF Holdings on 5/20 (\$Bn)	Change in CPFF Holdings from 5/13 (\$Bn)	NR	Last Maturity Date
			NR	
			NR	

NR

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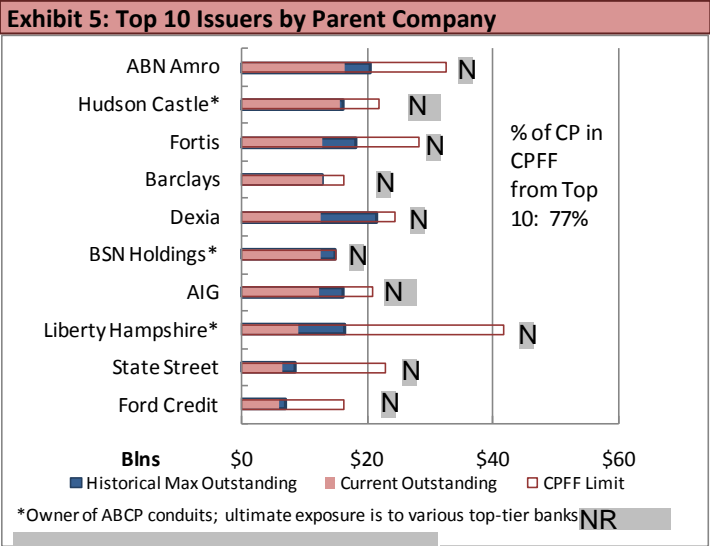
HSH NORDBANK AG NY	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NEW YORK	\$0.08	0.0%	NR	7/27/09
TORCHMARK CORP	\$0.04	0.0%	NR	6/29/09
FOUNTAIN SQUARE	\$0.15	0.0%	N	8/17/09
NIGHTINGALE FINANCE LLC	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09

NR

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CPFF Weekly Report: May 28, 2009

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Robert D Patalano @FRS**

05/28/2009 06:28 PM

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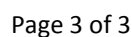
090528 CPFF Weekly.pdf

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CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.4

NR

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CPFF Weekly Report: June 4, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: Katherine Lewis @FRS

06/04/2009 07:04 PM

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NR



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090604 CPFF Weekly.pdf

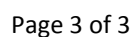
Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.3

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	CPFF Holdings on 6/03 (\$8n)	Change in CPFF Holdings from 5/27 (\$8n)	NR NR NR	Last Maturity Date
NR				
SHS NORDBANK AG	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NEW YORK	\$0.08	0.0%	NR	7/27/09
TORCHMARK CORP	\$0.04	0.0%	NR	6/29/09
FOUNTAIN SQUARE	\$0.15	0.0%	N	8/17/09
NIGHTINGALE FINANCE	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09



CPFF Weekly Report: June 11, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Kristin Mayer@FRS**

06/11/2009 05:53 PM

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NR



Torchmark Corporation, an insurance company, NR
has sufficient
liquidity to repay all of the \$35mn it has maturing on June 29.

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090611 CPFF Weekly.pdf

Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

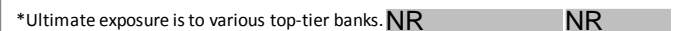
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Average Risk Level of CPFF Portfolio: 2.3

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	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP Outstanding
<i>This Week (6/10)</i>	\$ 109.57	81%	32
<i>Last Week (6/03)</i>	\$ 110.30	79%	33



CPFF Weekly Report: June 18, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: Katherine Lewis @FRS

06/18/2009 07:08 PM

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NR



Fountain Square, a hybrid ABCP conduit, NR

has sufficient liquidity to repay all of the \$150 million it has maturing on August 17. NR

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090618 CPFF Weekly.pdf

Commercial Paper Funding Facility
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CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.3

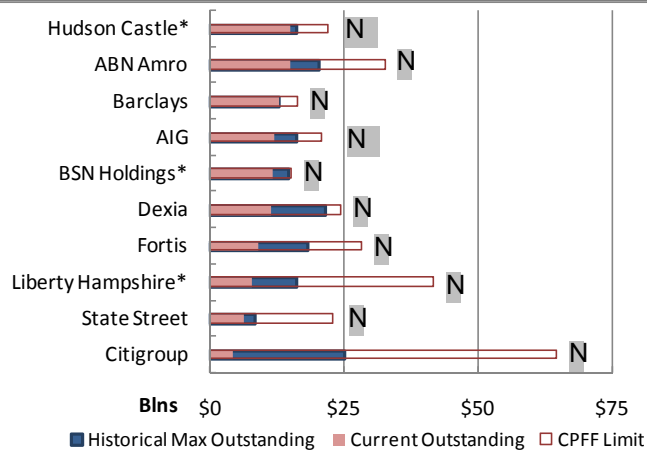
NR

	CPFF Holdings on 6/17 (\$Bn)	Change in CPFF Holdings from 6/10 (\$Bn)	NR	Last Maturity Date
NR			NR	
HSH NORDBANK AG NY	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NY	\$0.08	0.0%	NR	7/27/09
NIGHTINGALE FINANCE	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09

NR

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP Outstanding
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<i>This Week (6/17)</i>	\$ 107.48	83%	31
<i>Last Week (6/10)</i>	\$ 109.57	81%	32



*Ultimate exposure is to various top-tier banks. NR

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CPFF Weekly Report: June 24, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Kristin Mayer@FRS**

06/25/2009 05:50 PM

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This week, at least one multiseller conduit (Elysian Funding, owned by Hudson Castle) reported that it paid down its \$2bn in maturing ABCPNR

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Issuers from several of the largest parent companies, including Hudson Castle and ABN Amro, paid down maturing paper this week. NR



090625 CPFF Weekly.pdf

Commercial Paper Funding Facility
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CPFF Hotline: 212-720-1450

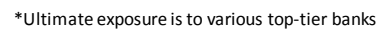
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Average Risk Level of CPFF Portfolio: 2.4

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	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP Outstanding
<i>This Week (6/24)</i>	\$ 96.31	80%	32
<i>Last Week (6/17)</i>	\$ 107.48	83%	31



CPFF Weekly Report: July 2, 2009

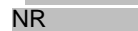

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Sarah Bell@FRS**

07/02/2009 08:07 PM

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NR  Similar to last week, several of the largest parent companies, including State Street, RBS and Hudson Castle paid down substantial portions of their maturing paper. NR 

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090701 CPFF Weekly.pdf

Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

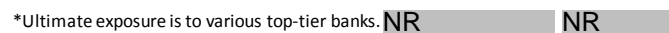
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Average Risk Level of CPFF Portfolio: 2.4

NR

HSH NORDBANK AG	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NY	\$0.08	0.0%	NR	7/27/09
NIGHTINGALE FINANCE LLC	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (7/01)</i>	\$ 94.60	85%	28
<i>Last Week (6/24)</i>	\$ 96.31	80%	32



CPFF Weekly Report: July 09, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Evan LeFlore @FRS**

07/09/2009 07:26 PM

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As was the case last week, this change is largely driven by the lower stock prices of AIG and Citibank, two of the largest parent companies in the CPFF.



090709 CPFF Weekly.pdf

Commercial Paper Funding Facility
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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.4

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	CPFF Holdings on 7/08	Change in CPFF Holdings from 7/01	NR	Last Maturity Date
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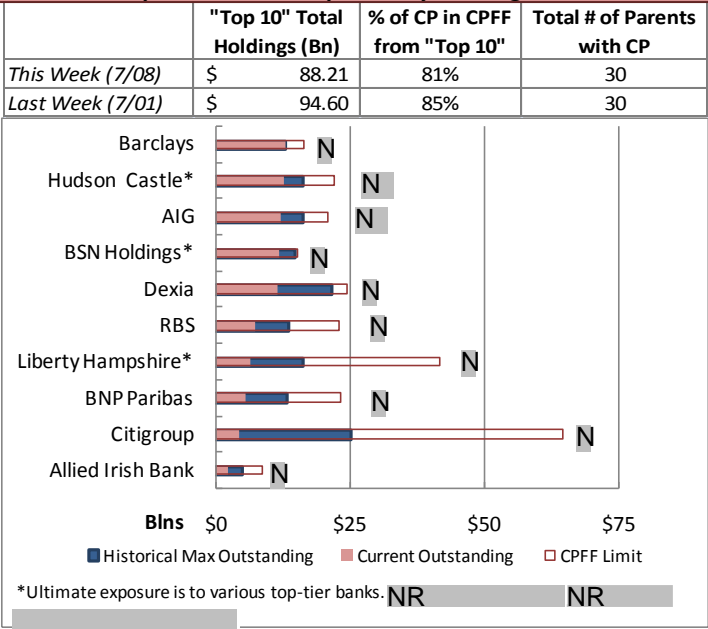
NR

HSH NORDBANK AG	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NY	\$0.08	0.0%	NR	7/27/09
NIGHTINGALE FINANCE LLC	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09

NR

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Exhibit 5: Top 10 Parent Companies by Holdings



CPFF Weekly Report: July 16, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Jordan R Winder@FRS**

07/16/2009 07:39 PM

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090716 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.4

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	CPFF Holdings on 7/15 (\$Bn)	Change in CPFF Holdings from 7/08 (\$Bn)	NR	Last Maturity Date
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NR

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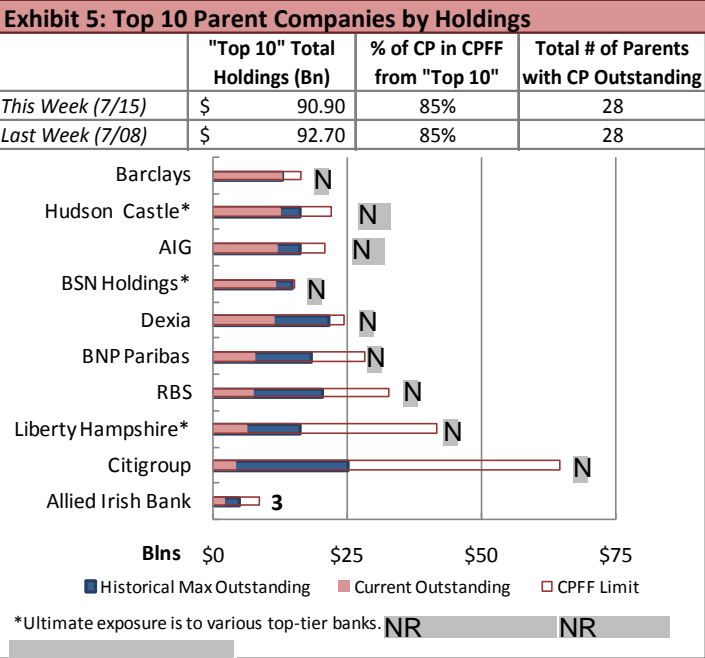
HSH NORDBANK AG	\$1.00	0.0%	NR	7/31/09
SHINHAN BANK NY	\$0.08	0.0%	NR	7/27/09
NIGHTINGALE FINANCE LLC	\$1.09	0.0%	NR	7/27/09
BAYERISCHE LANDESBK GIRO	\$1.93	0.0%	NR	8/4/09

NR

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NR

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CPFF Weekly Report: July 23, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Jordan R Winder@FRS**

07/23/2009 10:33 PM

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NR



NR

NR



090723 CPFF Weekly.pdf

Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

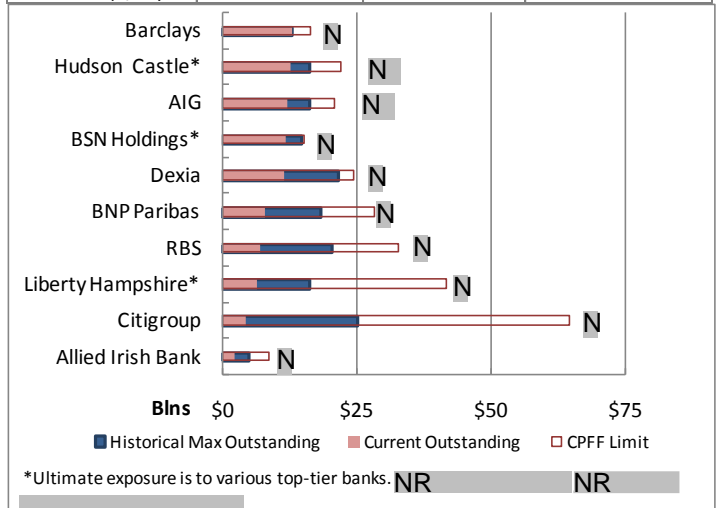
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Average Risk Level of CPFF Portfolio: 2.4

NR

NR

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (7/22)</i>	\$ 90.22	85%	28
<i>Last Week (7/15)</i>	\$ 90.90	85%	28



CPFF Weekly Report: July 30, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Evan LeFlore@FRS**

07/30/2009 09:03 PM

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NR



NR

NR

NR

\$10 billion reduction in CPFF holdings by both Barclays and BSN and a \$6 billion decline by Dexia. NR



090730 CPFF Weekly.pdf

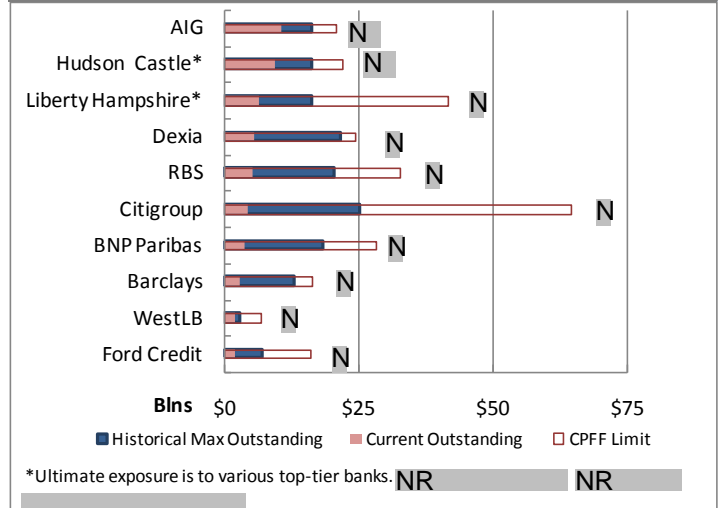
Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.5

NR

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (7/29)</i>	\$ 53.15	84%	24
<i>Last Week (7/22)</i>	\$ 90.90	85%	28



CPFF Weekly Report: August 05, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Jordan R Winder@FRS**

08/06/2009 08:50 PM

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NR



NR

NR



090806 CPFF Weekly.pdf

Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

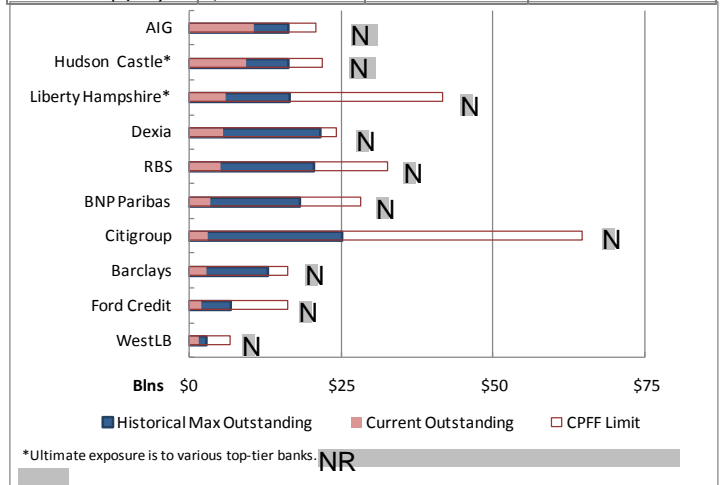
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Average Risk Level of CPFF Portfolio: 2.5

NR

NR

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (8/05)</i>	\$ 50.47	89%	22
<i>Last Week (7/29)</i>	\$ 53.15	84%	24



CPFF Weekly Report: August 13, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Jordan R Winder@FRS**

08/13/2009 07:07 PM

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NR



NR

BNP Paribas paid down over \$1.7 billion of its maturing paper this week, moving it down three slots to the ninth largest company by total CPFF outstanding. West LB is no longer a top 10 issuer due to \$1.4 billion in pay downs and was replaced on the list by BSN

NR



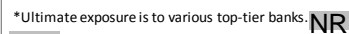
090813 CPFF Weekly.pdf

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CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.5

NR

NRNR

CPFF Weekly Report : August 20, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, Glenn Roder, James A Clouse,
Jonathan Stewart, John J Little, Maria Ambrosio,
Sent by: **Jordan R Winder@FRS**

08/20/2009 06:03 PM

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NR



NR

Fountain Square [REDACTED] N
[REDACTED] had its remaining \$0.15 billion in CPFF R outstanding mature this past
Monday. NR

NR

[REDACTED] In the list
of top parent companies by CPFF holdings, BNP Paribas and Ford credit did not reissue their
maturing paper this week, falling as a result to the ninth and tenth largest issuer largest
exposures, respectively. NR

NR



090820 CPFF Weekly.pdf

Commercial Paper Funding Facility
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Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.5

NR

SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (8/19)</i>	\$ 46.27	94%	21
<i>Last Week (8/12)</i>	\$ 48.74	91%	22



CPFF Weekly Report: August 27, 2009

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

08/27/2009 07:44 PM

NR



NR

Citigroup and BNP Paribas, both top 10 parent companies, exited the CPFF this week. As a result, Allied Irish Bank and Chrysler joined the top 10 parent companies with the 8th and 10th largest exposures, respectively.

NR



090827 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.5

NR

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	CPFF Holdings on 8/26	Change in CPFF Holdings from 8/19	NR	Last Maturity Date
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NR

SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09
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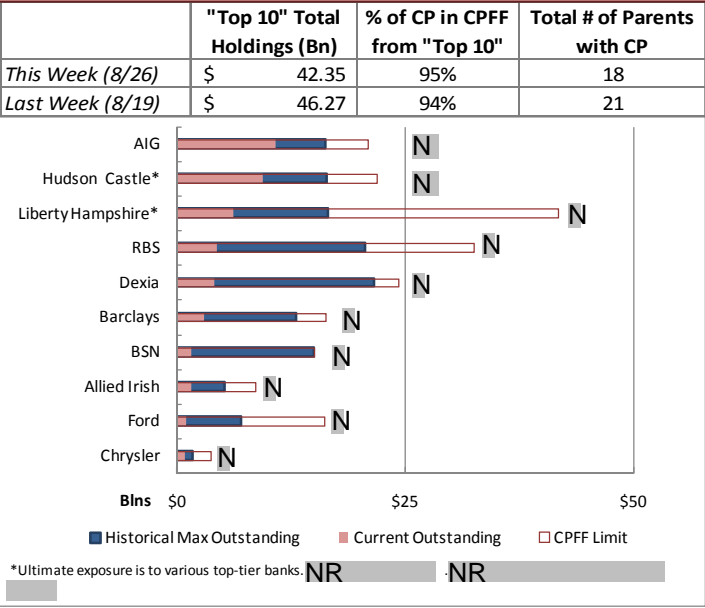
NR

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NR

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Exhibit 5: Top 10 Parent Companies by Holdings



CPFF Weekly Report: Sept 03, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore@FRS**

09/03/2009 08:41 PM

RESTRICTED-CONTROLLED F.R.

NR



Approximately 95 percent (\$1.3 billion) of CPFF pay downs this week came from Amstel Funding, NR



NR

RBS retained its position as the fourth largest parent company by CPFF holdings, despite Amstel's pay downs. NR

The pronounced increase in the CPFF capital adequacy ratio is largely a result of a 67 percent increase in AIG's stock price late last week. NR



090903 CPFF Weekly.pdf

Commercial Paper Funding Facility
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Federal Reserve Bank of New York
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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.5

NR

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	CPFF Holdings on 9/02	Change in CPFF Holdings from 8/26	NR	Last Maturity Date
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NR

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SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

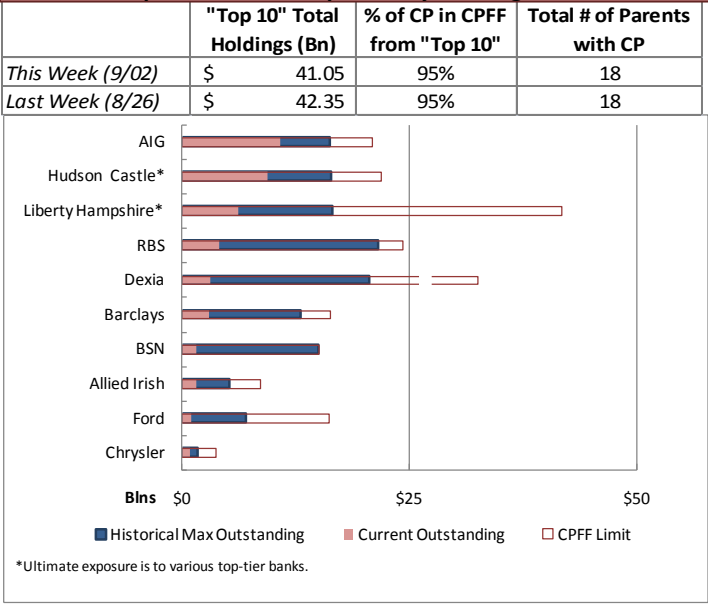
NR

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NR

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Exhibit 5: Top 10 Parent Companies by Holdings



REVISED CPFF Weekly Report : Sept 03, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore@FRS**

09/03/2009 08:50 PM

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NR



Approximately 95 percent (\$1.3 billion) of CPFF pay downs this week came from Amstel Funding, a 2-rated issuer. NR

[REDACTED]

RBS retained its position as the fourth largest parent company by CPFF holdings, despite Amstel's pay downs. NR

[REDACTED]

NR

[REDACTED]



090903 CPFF Weekly.pdf

Commercial Paper Funding Facility
Markets Group
Federal Reserve Bank of New York
CPFF Hotline: 212-720-1450

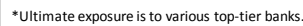
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Average Risk Level of CPFF Portfolio: 2.5

NR

NR

	"Top 10" Total Holdings (Bn)	% of CP in CPFF from "Top 10"	Total # of Parents with CP
<i>This Week (9/02)</i>	\$ 41.05	95%	18
<i>Last Week (8/26)</i>	\$ 42.35	95%	18



CPFF Weekly Report: September 10, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**


09/10/2009 07:31 PM

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NR



Over 90 percent of the week's CPFF pay downs came from 2-rated issuers—Amstel Funding, Beethoven Funding, and Valcour Bay Capital. NR



Chrysler paid down a majority of its maturing paper this week. As a result, it has been replaced in the top 10 parent companies list by Norddeutsche Landesbank. RBS has dropped down in the

rankings following Amstel's pay downs from the 4th to the 6th. NR

NR



090910 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.6

NR

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	CPFF Holdings on 9/09	Change in CPFF Holdings from 9/02	NR NR NR	Last Maturity Date
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NR

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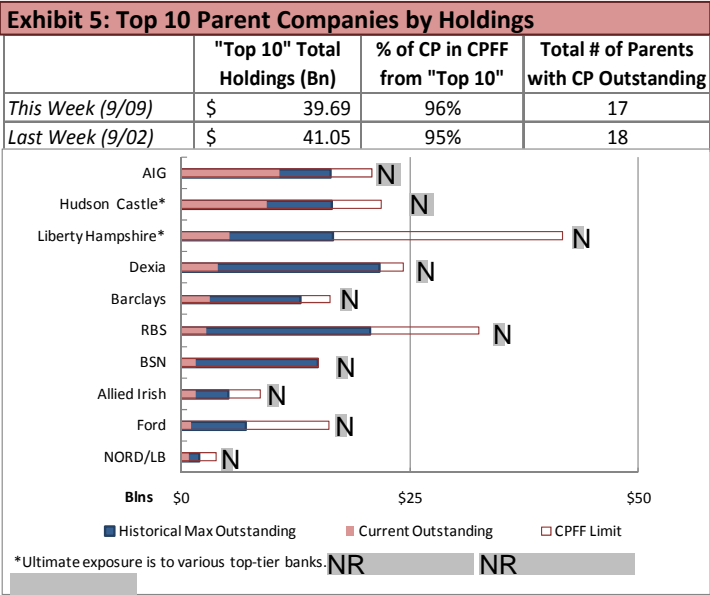
SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

NR

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NR

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CPFF Weekly Report : 09.17.2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jennifer Brett @FRS**

09/17/2009 08:43 PM

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NR



NR

[REDACTED]

Ford Motor (FCAR), which had been the ninth largest parent in the facility, repaid \$1 billion and exited the facility this week. The firm successfully raised \$1 billion in five year unsecured debt in addition to increasing its market CP issuance by \$500 million. Allied Irish retired \$1 billion in CPFF obligations this week and is expected exit the facility early next week. NR

[REDACTED] AIG, Hudson Castle, Liberty Hampshire and Dexia remain the top three users of the facility. AIG-related CP now makes up 28 percent of the facility. NR

Nearly 60 percent of the week's CPFF pay downs came from 2-rated issuers –Allied Irish and Chrysler Finance - and 40 percent were from 3-rated issuers. NR

NR

[REDACTED]



090917 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.6

NR

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	CPFF Holdings on 9/16	Change in CPFF Holdings from 9/09	NR	Last Maturity Date
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NR

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SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

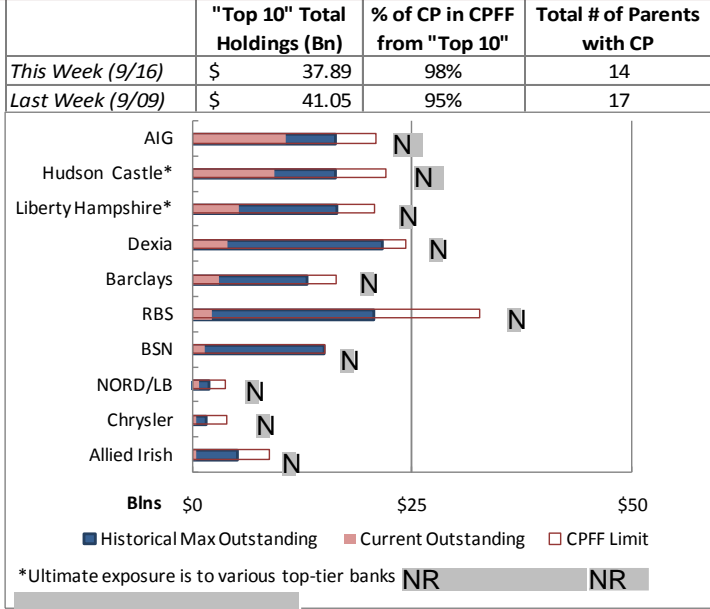
NR

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NR

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Exhibit 5: Top 10 Parent Companies by Holdings



CPFF Weekly Report : Sept 24, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore @FRS**

09/24/2009 08:54 PM

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NR



NR

Allied Irish Bank contributed \$500 million to the \$560 million in pay downs this week NR

NR

The rest of this week's pay downs came from Hannover Funding, an ABCP conduit sponsored by NORD/LB. NR

Since AIB exited the facility, the Republic of Korea took its spot as the tenth largest out of the remaining thirteen parents. NORD/LB retained its position as the eighth largest parent in terms of CPFF holdings. NR

NR

NR



090924 CPFF Weekly.pdf

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Average Risk Level of CPFF Portfolio: 2.4

NR

	CPFF Holdings on 9/23	Change in CPFF Holdings from 9/16	NR NR NR	Last Maturity Date
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NR

SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

NR

CPFF Weekly Report: October 01, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

10/01/2009 08:39 PM

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NR




NR



Amstel Funding (2-rated issuer*) contributed just over \$1 billion of the \$1.15 billion in pay downs this week. Since the July roll, Amstel has paid down over \$4 billion of its \$5.3 billion outstanding in the CPFF and has reissued approximately three-quarters of those maturities in the broader market. NR



The remaining \$130 million in pay downs came from two ABCP conduits, one sponsored by Hudson Castle and the other by BSN Holdings, and unsecured CP from Korean Development Bank. NR



NR



NR



091001 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.5

NR

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	CPFF Holdings on 9/30	Change in CPFF Holdings from 9/23	NR	Last Maturity Date
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NR

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SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

NR

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NR

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CPFF Weekly Report: October 08, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

10/08/2009 05:43 PM

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NR



NR



NR The \$11 billion in
AIG exposure is attributed two ABCP issuers, Nightingale and Curzon, and one unsecured CP
issuer, AIG Funding. NR



NR



091008 CPFF Weekly.pdf

Commercial Paper Funding Facility
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Average Risk Level of CPFF Portfolio: 2.6

NR

NRNR

CPFF Weekly Report: October 15, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore@FRS**

10/15/2009 08:35 PM

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NR

Amstel Funding, an ABCP conduit sponsored by the Royal Bank of Scotland, paid down its \$1 billion in maturing CPFF paper this week. Amstel has been able to issue to the broader CP market, increasing its paper outstanding by 3 percent this week. In addition, RBS has significantly increased its CD issuance by nearly 8 percent over the past two weeks. As a result of pay downs this week, RBS fell to the 10th largest parent company in the CPFF by holdings, down from the seventh largest parent last week. Amstel has just over \$250 million remaining in the CPFF that comes due next Monday. NR

NR

In addition, the overall counterparty exposure of the facility to RBS now stands at \$1.4 billion.*

NR While \$273 million of this exposure comes directly from its Amstel Funding conduit, over \$1.1 billion of the CPFF's exposure to RBS is distributed among various independently-managed ABCP conduits. An example of such a conduit is Ebbets Funding LLC, a multi-seller ABCP conduit managed by Hudson Castle, whose holdings include a substantial portion of RBS assets.

NR

NR



091015 CPFF Weekly.pdf

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.6

NR

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	CPFF Holdings on 10/14	Change in CPFF Holdings from 10/07	NR	Last Maturity Date
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NR

SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

NR

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NR

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CPFF Weekly Report: October 22, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

10/22/2009 08:12 PM

RESTRICTED-CONTROLLED F.R.

Restricted Controlled FR

NR



NR

[REDACTED]

This week, AIG Funding paid down over \$400 million in the CPFF with plans for further pay downs next week as another \$2 billion is set to mature. NR

[REDACTED]

Royal Bank of Scotland (RBS) exited the CPFF this week as Amstel, a single-seller ABCP conduit, paid down the last of its remaining maturities (about \$300 million) in the CPFF. NR

[REDACTED]

the CPFF had over \$1.1 billion in indirect exposure to RBS as of October 1 through independently-managed ABCP conduits. NR

[REDACTED]

NR

[REDACTED]

NR

[REDACTED]



091022 CPFF Weekly.pdf

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CPFF Hotline: 212-720-1450

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Average Risk Level of CPFF Portfolio: 2.6

NR

NR

	CPFF Holdings on 10/21	Change in CPFF Holdings from 10/14	NR	Last Maturity Date
NR				
SHINHAN BANK NY	\$0.07	0.0%	NR	10/26/09

NR

CPFF Weekly Report: 10/29/2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jennifer Brett @FRS**

10/29/2009 07:36 PM

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NR



NR



NR



NR




NR
NR

top issuer parent (AIG) NR



091029 CPFF Weekly.pdf

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CPFF Hotline: 212-720-1450

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RISK ASSESSMENT
Average Risk Level of CPFF Portfolio: 2.6

NR

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	CPFF Holdings on 10/28	Change in CPFF Holdings from 10/21	NR	Last Maturity Date
	NR			

None				

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CPFF Weekly Report: 11/05/2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jennifer Brett @FRS**

11/05/2009 08:10 PM

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091105 CPFF Weekly.pdf

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CPFF Weekly Report : November 12, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore @FRS**

11/12/2009 08:37 PM


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All of this week's activity was attributed to Ebbets Funding, a domestic multi-seller conduit managed by Hudson Castle. NR



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The only Hudson Castle conduit remaining in the CPFF, Ebbets's major counterparties include Natixis, RBS and Barclays, which use the conduit as a source of funding. Aside from AIG and Citigroup, these three financial firms comprise the largest CPFF counterparty exposure. NR

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091112 CPFF Weekly.pdf

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CPFF Weekly Report : November 19, 2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

11/19/2009 09:47 PM

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[Redacted]

This week's issuance is attributable to Valcour Bay Capital, a conduit managed by Liberty Hampshire,

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[Redacted]

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[Redacted]

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[Redacted]

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[Redacted]

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[Redacted]

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[Redacted]

[Redacted]



091119 CPFF Weekly.pdf

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CPFF Weekly Report : December 03, 2009

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

12/03/2009 08:47 PM

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091203 CPFF Weekly.pdf

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CPFF Weekly Report: 12/09/2009

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jennifer Brett @FRS**

12/10/2009 06:42 PM

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Counterparty exposure* to Citigroup declined by a little less than \$1 billion this week following pay downs from Valcour Bay, an ABCP conduit managed by Liberty Hampshire. NR NR

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Chrysler paid down its final \$55 million maturity this week and exited the facility. NR

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091209 CPFF Weekly.pdf

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CPFF Weekly Report: December 17, 2009

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

12/17/2009 08:20 PM

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091216 CPFF Weekly.pdf

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CPFF Weekly Report: January 07, 2010

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

01/07/2010 08:30 PM

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100106 CPFF Weekly.pdf

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CPFF Weekly Report: January 14, 2010

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore @FRS**

01/14/2010 06:45 PM

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100113 CPFF Weekly.pdf

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CPFF Weekly Report: 1/21/2010

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jennifer Brett @FRS**

01/21/2010 08:29 PM

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The remaining \$1 billion in CP from Hudson Castle and Liberty Hampshire will not mature until after February 1, the final purchase date for the CPFF. NR

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100120 CPFF Weekly.pdf

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CPFF Weekly Report: January 28, 2010

Andrew Danzig, Brian F Madigan, Christine Cumming,
NY Markets CPFF to: Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Jordan R Winder@FRS**

01/28/2010 08:20 PM

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The number of issuers in the CPFF decreased from 8 to 5 with the exit of AIG Funding, Cedar Springs Capital (a Liberty Hampshire ABCP conduit) and Chesham Finance (a BSN ABCP conduit). NR

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CPFF Weekly Report: February 4, 2010

NY Markets CPFF to: Andrew Danzig, Brian F Madigan, Christine Cumming,
Donald L Kohn, James A Clouse, Jonathan Stewart,
John J Little, Maria Ambrosio, Matthew Keenen, Meg
Sent by: **Evan LeFlore @FRS**

02/04/2010 07:24 PM

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Following pay downs

next week by Valcour Bay-NR

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From: [NY Markets CPFF](#)
Sent By: [Jennifer Brett](#)
To: [Annmarie RoweStraker](#); [Charles Sims](#); [Chris Burke](#); [Fabio M Natalucci](#); [Fanny Wang](#); [Gustavo A Suarez](#); [Jeffrey Marquardt](#); [Linda Fahy](#); [Lyle Kumasaka](#); [Andrew Huszar](#); [Anna Nordstrom](#); [Annmarie RoweStraker](#); [David Jones](#); [Dina Marchioni](#); [Frank Keane](#); [Jeffrey Moore](#); [John Partlan](#); [JohnP McGowan](#); [Joshua Frost](#); [Julie Remache](#); [Karin Kimbrough](#); [Kathryn Chen](#); [Matthew Lieber](#); [Michael Holscher](#); [Michelle Ezer](#); [Angela O'Connor](#); [Annmarie RoweStraker](#); [Chris Burke](#); [Hayley Boesky](#); [Joshua Frost](#); [Julie Remache](#); [Richard Dzina](#); [Spence Hilton](#); [Susan McLaughlin](#); [Oliver Giannotti](#); [Patrick Dwyer](#); [Samuel Cheun](#); [Scott Sherman](#); [Susan Stiehm](#); [Warren Hrun](#); [Roberto Perli](#); [Seth B Carpenter](#); [Sherry Edwards](#); [Susan V Foley](#); [Anna Tikonoff](#); [Burcu Duygan-Bump](#); [Eileen Leighton](#); [Linda Lo](#); [Thomas Mahoney](#); [Jackie Palladino](#); [Maureen B Savage](#); [James G Clark](#); [John Partlan](#); [Kathryn Chen](#); [Lara Green-Spector](#); [Nathaniel Kressen](#); [Clara M Sheets](#); [Karin Kimbrough](#); [Laurel Madar](#); [Matthew D Raskin](#); [Michal Lementowski](#); [Richard Wagreich](#); [Brian K Smedley](#); [Hayley Boesky](#); [Michael Holscher](#); [Sean Savage](#); [Zachary T Finkelstein](#); [Alex L Lima](#); [Ezechiele Copic](#); [Hayley Boesky](#); [James White](#); [Jonathan H Hill](#); [Kevin McNeil](#); [Kristopher J Dawsey](#); [Lara Green-Spector](#); [Linsey E Molloy](#); [Matthew Lieber](#); [Michael McMorro](#); [Michelle Bowbeer](#); [Pooja Gupta](#); [Roosevelt D Bowman](#); [Suraj Prasannakumar](#); [Tanya F Perkins](#); [Zachary T Finkelstein](#); [Anthony Maglia](#); [Jeffrey Moore](#); [Luke C Fitzpatrick](#); [Michal Lementowski](#); [William W Chen](#); [Allen Harvey](#); [Andrew Huszar](#); [Angela O'Connor](#); [Ateptaya Rakpraja](#); [Cathy Lu](#); [Chris C Ling](#); [Darren Rose](#); [David L Finkelstein](#); [Eric Breitweiser](#); [Gregory L Powell](#); [Jeffrey Kong](#); [Jeffrey Moore](#); [Joshua Wright](#); [Julie Sylvestre](#); [Lisa Chung](#); [Lisa Stowe](#); [Michele M Redway](#); [Mwangi Gitahi](#); [Rashid Naseem](#); [Robert D Patalano](#); [Scott Sherman](#); [Shehriyar Antia](#); [Tyler R Wiggers](#); [Zoltan Pozsar](#); [Annmarie RoweStraker](#); [Brian G Marchellos](#); [Carolyn Palmer](#); [Dan Reichgott](#); [Dianne Thornton](#); [Helene Lee](#); [Joanna Barnish](#); [Kristina Ryan](#); [Michael L Ball](#); [Michelle H Yu](#); [Pamela Byrd](#); [Patrick Dwyer](#); [Sandra Joseph](#); [Tiffani Farthing](#); [Alex L Lima](#); [Anna Tikonoff](#); [Chris Burke](#); [Dinah Walker](#); [Ellen I Correia](#); [John Falcone](#); [JohnP McGowan](#); [Kevin McDonald](#); [Linda Fahy](#); [Michael S Kim](#); [Michela Leone](#); [Orray Taft](#); [Patrick Dwyer](#); [Samuel Cheun](#); [Alex Cohen](#); [Anna Nordstrom](#); [Ashish Bhatia](#); [Cynthia Echevarria](#); [Douglas Bennett](#); [Gregory Levin](#); [Ian Gordon](#); [Jamie Pfeifer](#); [Jason Miu](#); [Keith Martinez](#); [Kenneth Forgit](#); [Marcus Lee](#); [Niall E Coffey](#); [Paul R Dozier](#); [Robert Lerman](#); [Angela O'Connor](#); [Annmarie RoweStraker](#); [Chris Burke](#); [Hayley Boesky](#); [Joshua Frost](#); [Julie Remache](#); [Richard Dzina](#); [Spence Hilton](#); [Susan McLaughlin](#); [Blake Gwinn](#); [Charles Sims](#); [Darren Rose](#); [James Choi](#); [Michael S Kim](#); [Paul Santoro](#); [Warren Hrun](#); [Allen Harvey](#); [Jeffrey Moore](#); [Julie Remache](#); [Lisa Stowe](#); [Michelle Ezer](#); [Allan Rothbaum](#); [Angela Freyman](#); [Edward Wolf](#); [Jenny T Zhang](#); [Khushbu Patel](#); [Luis Gonzalez](#); [Oliver Giannotti](#); [Pamela Qualis](#); [Regina Storman](#); [Alyssa Meyer](#); [Amanda Stokes](#); [Cartier Stennis](#); [Dina Marchioni](#); [Fabiola Ravazzolo](#); [Frank Keane](#); [Geza Sardi](#); [Glenn Haberbush](#); [James M Egelhof](#); [Jeremy Forster](#); [Joshua Frost](#); [Lorie Logan](#); [Mark Cabana](#); [Matthew E Wieler](#); [Michael Eichenberger](#); [Peggy Kauh](#); [Seamus S Brown](#); [Tiffany Wilding](#); [Samuel Foxman](#); [Blake Gwinn](#); [Evan LeFlore](#); [Jennifer Brett](#); [Jordan R Winder](#); [Sarah Bell](#); [Evan LeFlore](#); [Jordan R Winder](#); [Richard Burns](#); [Kathy Simmons](#)
Subject: CPFF Weekly Report: 02/10/2010
Date: 02/11/2010 08:17 PM
Signed by: CN=Jennifer Brett/OU=NY/O=FRS
Attachments: [100210 CPFF Weekly abridged.pdf](#)

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Please note that after February 18 we will no longer distribute the CPFF weekly report unless there is activity in the facility or there are noteworthy developments in the broader CP market.

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